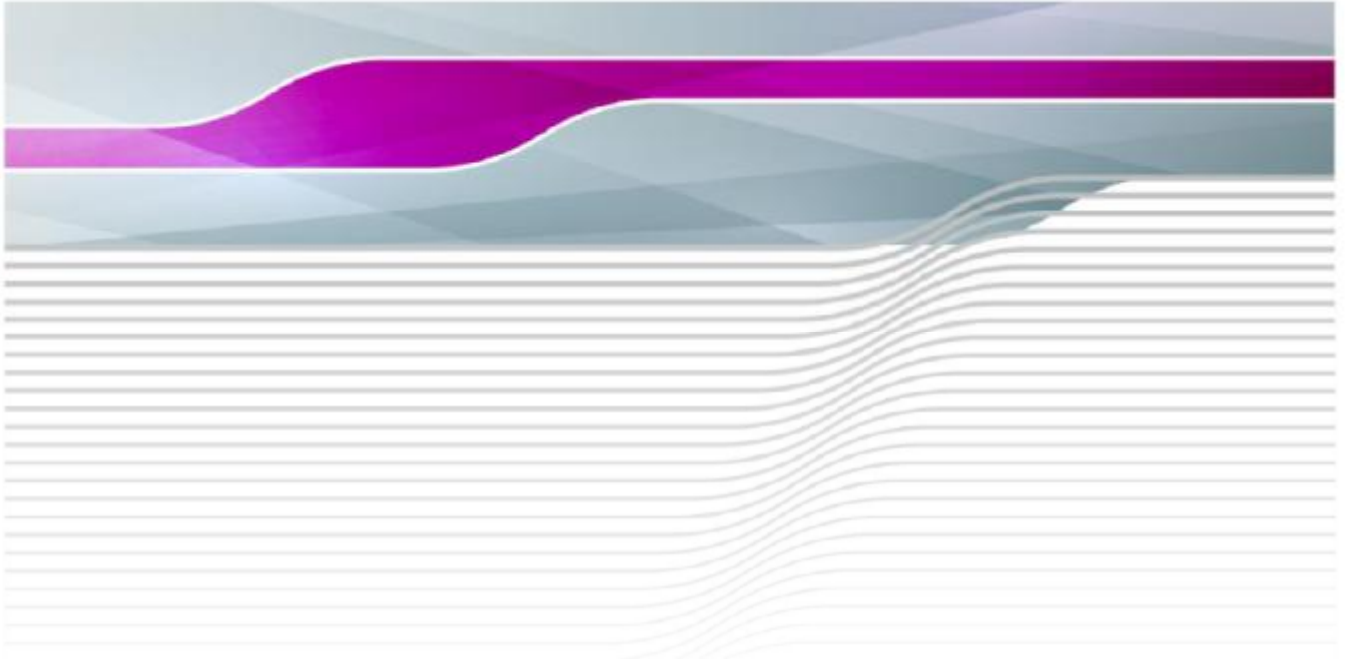


24

ATHEX Market Indices  
Monthly Statistical Bulletin

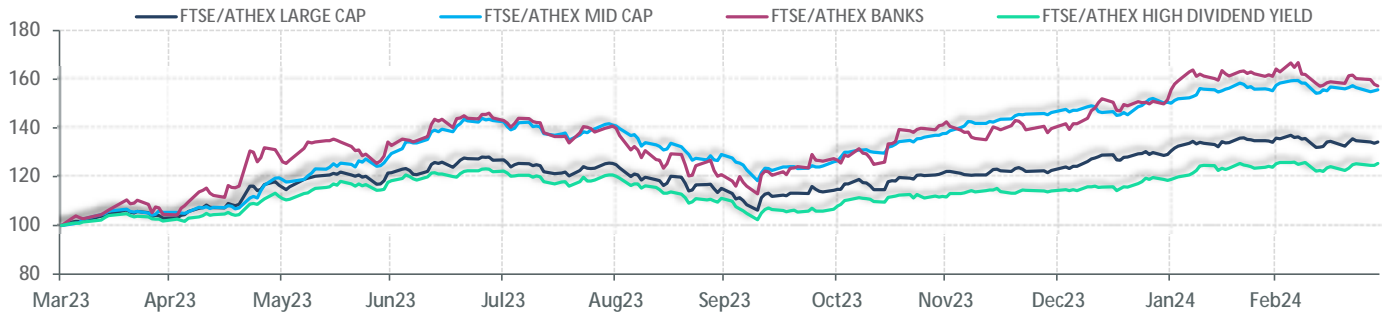
March



**ATHEXGROUP**  
Athens Exchange Group

## ATHEX Securities Market - Monthly Trade Activity

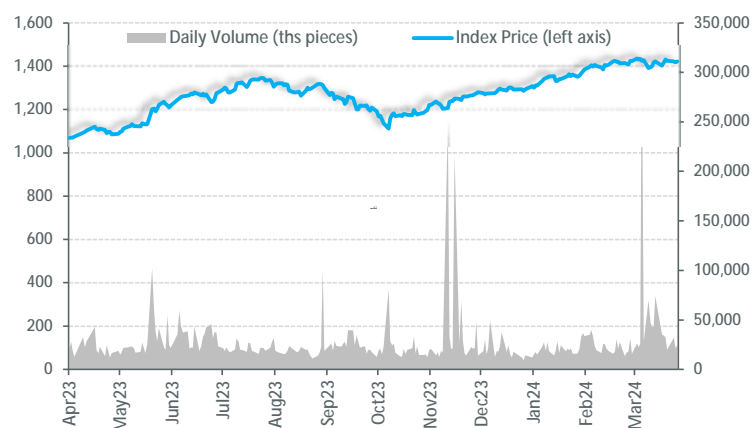
Market Capitalization (€ bil)	98.41	Market Trading Velocity	49.44%
Average Daily Trade Value (€ mil.)	225.23	Average Market Spread	2.91%
Average Daily Trade Volume (ths shares)	56.48	Annualized Market Volatility	11.43%



## ATHEX Market Indices

	28/03/2024	29/02/2024	Δ Units	Δ (%)	Year High	Year Low	Δ Year (%)	29/12/2023
<b>Market Indices</b>								
Composite Index	1,422.35 ▼	1,424.77	-2.4	-0.17%	1,437.65	1,293.14	9.99% ▲	1,293.14
All Share Index	328.05 ▼	330.12	-2.1	-0.63%	332.01	304.60	8.63% ▲	302.00
Athex ESG Index	1,607.61 ▼	1,628.18	-20.6	-1.26%	1,643.01	1,471.77	9.23% ▲	1,471.77
ATHEX Alternative Market Price	12,181.04 ▼	12,651.75	-470.7	-3.72%	13,974.15	9,352.11	30.25% ▲	9,352.11
<b>Benchmark Indices</b>								
FTSE/Athex Large Cap	3,420.41 ▼	3,463.35	-42.9	-1.24%	3,495.52	3,122.79	9.53% ▲	3,122.79
FTSE/Athex Mid Cap Index	2,393.63 ▼	2,421.50	-27.9	-1.15%	2,459.55	2,212.15	6.35% ▲	2,250.81
FTSE/ATHEX High Dividend Yield Index	4,147.59 ▲	4,143.19	4.4	0.11%	4,182.26	3,752.57	9.98% ▲	3,771.38
FTSE/Athex Market Index	817.46 ▼	826.66	-9.2	-1.11%	834.20	746.82	9.46% ▲	746.82
<b>Customized Indices</b>								
Hellenic Mid & Small Cap Index	2,089.05 ▲	2,063.31	25.7	1.25%	2,092.76	1,929.00	8.30% ▲	1,929.00
<b>Total Return Indices</b>								
Composite Index Total Return	2,596.05 ▼	2,597.85	-1.8	-0.07%	2,621.34	2,355.44	10.22% ▲	2,355.44
FTSE/Athex Large Cap Total Return	5,671.90 ▼	5,734.51	-62.6	-1.09%	5,780.01	5,201.70	9.77% ▲	5,167.18
FTSE/Athex Mid Cap T.R.	3,223.54 ▼	3,261.08	-37.5	-1.15%	3,302.69	3,005.84	6.34% ▲	3,031.21
FTSE/ATHEX High Dividend Yield Index TR	4,968.27 ▲	4,952.30	16.0	0.32%	4,979.14	4,499.16	10.66% ▲	4,489.71
<b>Sector Indices</b>								
FTSE/Athex Banks	1,194.91 ▼	1,247.63	-52.7	-4.23%	1,269.79	1,057.67	12.56% ▲	1,061.62
FTSE/ATHEX TECHNOL. & TELECOM.	5,373.90 ▼	5,442.95	-69.1	-1.27%	5,567.15	4,915.95	5.94% ▲	5,072.46
FTSE/ATHEX FIN. SERVICES	5,631.73 ▼	5,875.59	-243.9	-4.15%	5,980.67	4,996.31	12.31% ▲	5,014.23
FTSE/ATHEX REAL ESTATE	4,857.68 ▼	4,869.15	-11.5	-0.24%	5,120.52	4,833.49	-2.07% ▼	4,960.50
FTSE/ATHEX CONS. DISCRETIONARY	5,397.51 ▼	5,465.28	-67.8	-1.24%	5,557.48	4,993.33	7.61% ▲	5,015.77
FTSE/ATHEX CONSUMER STAPLES	6,320.66 ▲	5,607.69	713.0	12.71%	6,370.84	5,069.68	24.22% ▲	5,088.44
FTSE/ATHEX INDUSTRIALS	5,999.17 ▲	5,674.01	325.2	5.73%	6,010.72	5,044.08	18.06% ▲	5,081.43
FTSE/ATHEX ENERGY & UTILITIES	5,220.97 ▲	5,195.06	25.9	0.50%	5,361.67	4,987.63	4.68% ▲	4,987.63
<b>Corporate Bond Indices</b>								
Hellenic Corporate Bond Index	131.495 ▲	130.422	1.1	0.82%	131.495	129.539	1.43% ▲	129.64
Hellenic Corporate Bond Price Index	91.259 ▲	90.767	0.5	0.54%	91.259	90.521	0.68% ▲	90.65

### Index Prices & Liquidity Levels

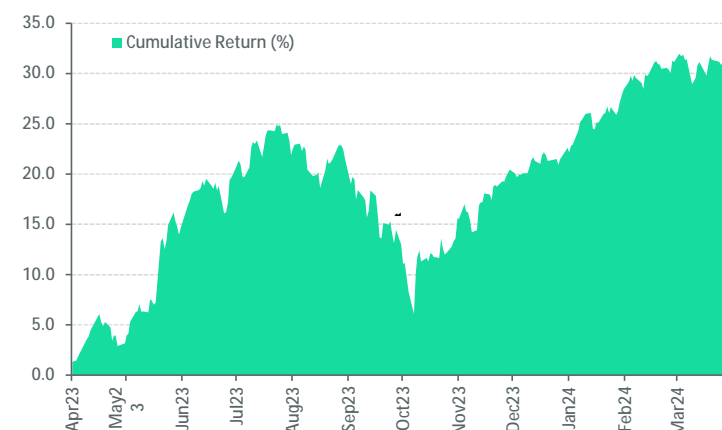


### Portfolio Analysis

Number of Constituents	61
No of Sectors in Index Composition	39
Index Constituents Capitalisation (€ mil)	89,159.7
% of the ATHEX Cap	90.6%
Index Capitalisation (€ mil)	28,871.8
<b>Constituent Sizes (Cap in € mil)</b>	
Average	473.3
Largest	3,009.0
Smallest	11.9
Median	182.1
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	37.4%
Top 10 Holdings	60.2%
Index Trading Velocity	55.1%
Average Index Spread	0.560%
Average Daily Trade Value (€ mil.)	221.0
% of the ATHEX A.D.T.V.	90.7%

### Index Prices & Returns

	28.03.24	29.12.23	29.09.23	31.03.23
Index Prices	1,422.35	1,293.14	1,209.34	1,054.59
	1M	3M	6M	12M
Returns (%)	-0.17%	9.99%	17.61%	34.87%



### Index Monthly Activity

Index Returns (% Units)	-0.17%	-2.42
Max / Min Closing Price	1,434.87	1,391.26
Max / Min Daily Return	1.27%	-2.51%
Session with Positive / Negative Return	10	8

### Activity of Index Constituents

Share with the Best Performance	SAR	28.03%
Share with the Worst Performance	ELHA	-13.19%
<b>Number of Shares</b>		
with Positive Return	6	
with Negative Return	8	
with Zero Return	---	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	7	966.2 ▲	3.3
15 - Telecommunications	2	1,261.7 ▲	4.4
20 - Health Care	2	92.8 ▲	0.3
30 - Financials	2	359.6 ▲	1.2
31 - Banks	4	8,016.4 ▲	27.8
35 - Real Estate	5	739.6 ▼	2.6
40 - Consumer Discretionary	8	3,674.7 ▲	12.7
45 - Consumer Staples	3	3,119.7 ▲	10.8
50 - Industrials	16	4,061.9	14.1
55 - Basic Materials	4	400.5 ▲	1.4
60 - Energy	2	2,111.3 ▲	7.3
65 - Utilities	6	4,067.4 ▲	14.1
<b>Total</b>	<b>61</b>	<b>28,871.8</b>	<b>100.0</b>

► Market Capitalization Change from 29/12/2023

### Index Volatility

	28.03.24	29.12.23	29.09.23	30.06.23
30days Annualized	12.7%	7.5%	19.2%	23.2%
60days Annualized	11.4%	15.7%	16.7%	18.4%

### Correlation between Indices

	GD	FTSE	FTSEM	FTSEA
ATHEX COMPOSITE	100%			
FTSE/ATHEX LARGE CAP	98.9%	100%		
FTSE/ATHEX MID CAP	81.4%	76.7%	100%	
FTSE/ATHEX MARKET	99.1%	99.8%	78.2%	100%

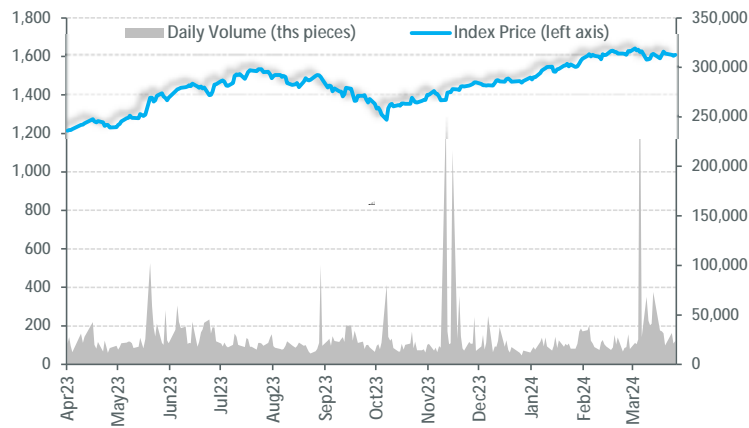
### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 NATIONAL BANK (CR)	8.5%	3,009.0	10.4%
2 CC HBC AG (CR)	0.2%	2,744.4	9.5%
3 PIRAEUS FINANCIAL HOLD (CR)	49.9%	2,283.0	7.9%
4 OPAP (CR)	3.2%	1,386.2	4.8%
5 MOTOR OIL (CR)	1.1%	1,372.1	4.8%
6 EUROBANK HOLDINGS (CR)	6.1%	1,368.2	4.7%
7 ALPHA SERVICES HOLD (CR)	4.9%	1,356.2	4.7%
8 PPC (CR)	2.3%	1,329.9	4.6%
9 JUMBO SA (CR)	2.0%	1,293.1	4.5%
10 OTE (CR)	2.7%	1,244.8	4.3%
<b>Total</b>	<b>80.8%</b>	<b>17,386.8</b>	<b>60.2%</b>

### Key Index Characteristics

ISIN Code	GRI99117A004
Trading Codes (GR) / (EN)	ΓΑ GD
Reuters Code	.ATG
Bloomberg Code	ASE
Launch Date / Base Date Price	31/12/80 100
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----

### Index Prices & Liquidity Levels

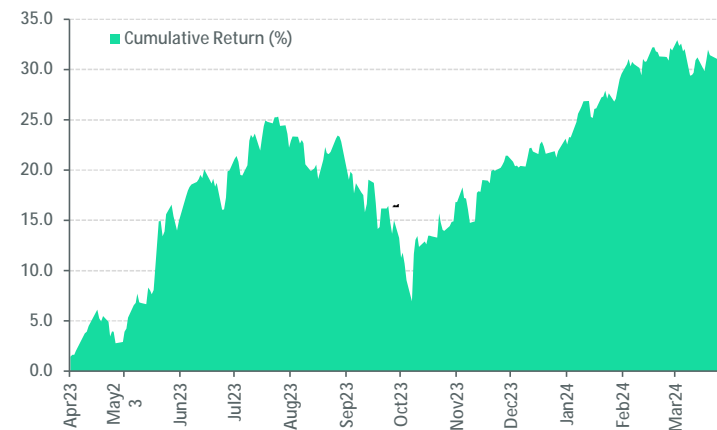


### Portfolio Analysis

Number of Constituents	60
No of Sectors in Index Composition	40
Index Constituents Capitalisation (€ mil)	86,005.1
% of the ATHEX Cap	87.4%
Index Capitalisation (€ mil)	41,583.8
<b>Constituent Sizes (Cap in € mil)</b>	
Average	693.1
Largest	4,442.3
Smallest	2.5
Median	119.5
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	47.4%
Top 10 Holdings	77.5%
Index Trading Velocity	36.9%
Average Index Spread	0.671%
Average Daily Trade Value (€ mil.)	213.3
% of the ATHEX A.D.T.V.	88.4%

### Index Prices & Returns

	28.03.24	29.12.23	29.09.23	31.03.23
Index Prices	1,607.61	1,471.77	1,378.35	1,197.47
	1M	3M	6M	12M
Returns (%)	-1.26%	9.23%	16.63%	34.25%



### Index Monthly Activity

Index Returns (% Units)	-1.26%	-20.57
Max / Min Closing Price	1,641.14	1,583.20
Max / Min Daily Return	1.24%	-2.65%
Session with Positive / Negative Return	10	8

### Activity of Index Constituents

Share with the Best Performance	SAR	28.03%
Share with the Worst Performance	ELHA	-13.19%
<b>Number of Shares</b>		
with Positive Return	6	
with Negative Return	8	
with Zero Return	---	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	4	543.3	1.3
15 - Telecommunications	2	2,298.8	5.5
20 - Health Care	2	76.0	0.2
30 - Financials	4	268.1	0.6
31 - Banks	4	15,265.1	36.7
35 - Real Estate	4	585.0	1.4
40 - Consumer Discretionary	6	5,589.4	13.4
45 - Consumer Staples	5	4,290.9	10.3
50 - Industrials	14	3,030.4	7.3
55 - Basic Materials	5	291.4	0.7
60 - Energy	4	2,398.4	5.8
65 - Utilities	6	6,947.0	16.7
<b>Total</b>	<b>60</b>	<b>41,583.8</b>	<b>100.0</b>

► Market Capitalization Change from 29/12/2023

### Index Volatility

	28.03.24	29.12.23	29.09.23	30.06.23
30days Annualized	14.0%	8.4%	21.2%	25.8%
60days Annualized	12.6%	17.0%	18.3%	20.4%

### Correlation between Indices

	ATHEX_ESG	GD	FTSE	FTSEM
ATHEX ESG	100%			
ATHEX COMPOSITE	99.0%	100%		
FTSE/ATHEX LARGE CAP	99.9%	98.9%	100%	
FTSE/ATHEX MID CAP	77.8%	81.4%	76.7%	100%

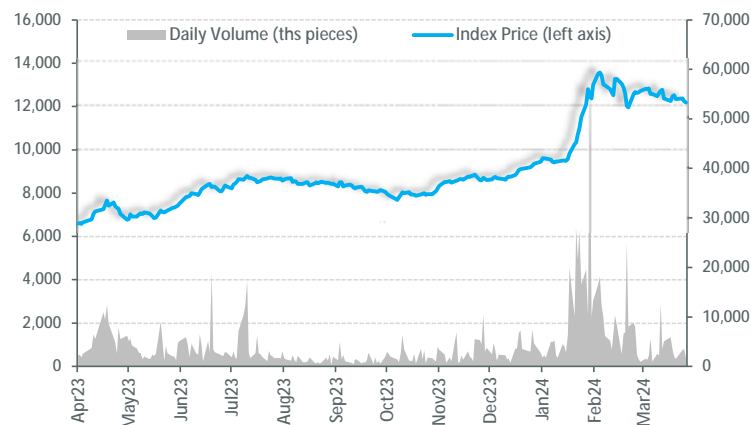
### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 NATIONAL BANK (CR)	8.8%	4,442.3	10.7%
2 CC HBC AG (CR)	0.2%	4,051.6	9.7%
3 EUROBANK HOLDINGS (CR)	6.3%	4,021.3	9.7%
4 MYTILINEOS (CR)	3.0%	3,622.1	8.7%
5 PIRAEUS FINANCIAL HOLD (CR)	51.7%	3,574.2	8.6%
6 ALPHA SERVICES HOLD (CR)	5.1%	3,227.3	7.8%
7 OPAP (CR)	3.3%	2,504.9	6.0%
8 JUMBO SA (CR)	2.1%	2,399.1	5.8%
9 OTE (CR)	2.8%	2,283.9	5.5%
10 PPC (CR)	2.3%	2,086.3	5.0%
<b>Total</b>	<b>85.6%</b>	<b>32,213.0</b>	<b>77.5%</b>

### Key Index Characteristics

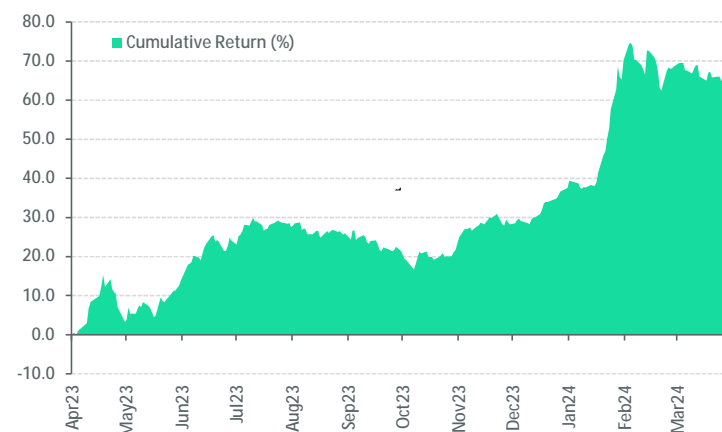
ISIN Code	GRI99158A008
Trading Codes (GR) / (EN)	ATHEX_ESG ATHEX_ESG
Reuters Code	ATHEX_ESG
Bloomberg Code	ATHEX_ESG
Launch Date / Base Date Price	02/08/21 1,000
Index Type	Benchmark ESG
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Annually every May
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----

### Index Prices & Liquidity Levels



### Index Prices & Returns

	28.03.24	29.12.23	29.09.23	31.03.23
Index Prices	12,181.04	9,352.11	8,148.92	6,584.75
Returns (%)	-3.72%	30.25%	49.48%	84.99%



### Index Volatility

	28.03.24	29.12.23	29.09.23	30.06.23
30days Annualized	32.1%	14.4%	15.0%	23.0%
60days Annualized	36.1%	14.6%	14.2%	27.1%

### Correlation between Indices

	DEA	GD	FTSEM	HELMSI
ALTERNATIVE MARKET	100%			
ATHEX COMPOSITE	34.4%	100%		
FTSE/ATHEX MID CAP	29.1%	81.4%	100%	
HELLENIC MID & SMALL	32.4%	92.6%	85.7%	100%

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 PHOENIX VEGA (CR)	15.3%	98.2	16.7%
2 REAL CONSULTING (CR)	15.3%	91.8	15.7%
3 CAIRO MEZZ (CR)	35.7%	78.2	13.3%
4 PERFORMANCE TECHNOLOGIES (CR)	9.9%	75.2	12.8%
5 EUROXX (CR)	0.0%	62.1	10.6%
6 GALAXY COSMOS MEZZ (CR)	12.1%	59.6	10.2%
7 SUNRISEMEZZ (CR)	11.1%	52.2	8.9%
8 MED S.A. (CR)	0.0%	13.9	2.4%
9 DOTSOFT (CR)		13.2	2.3%
10 FOODLINK S.A. (CR)	0.1%	13.0	2.2%
Total	99.5%	557.5	95.0%

### Portfolio Analysis

Number of Constituents	14
No of Sectors in Index Composition	9
Index Constituents Capitalisation (€ mil)	586.6
% of the ATHEX Cap	0.6%
Index Capitalisation (€ mil)	586.6
<b>Constituent Sizes (Cap in € mil)</b>	
Average	41.9
Largest	98.2
Smallest	1.9
Median	33.1
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	69.1%
Top 10 Holdings	95.0%
Index Trading Velocity	11.1%
Average Index Spread	6.618%
Average Daily Trade Value (€ mil.)	0.9
% of the ATHEX A.D.T.V.	5867.7%

### Index Monthly Activity

Index Returns (% , Units)	-3.72%	-470.71
Max / Min Closing Price	12,826.79	12,181.04
Max / Min Daily Return	1.97%	-3.09%
Session with Positive / Negative Return	9	9

### Activity of Index Constituents

Share with the Best Performance	REALCONS	318.63%
Share with the Worst Performance	CAIROMEZ	-25.37%
<b>Number of Shares</b>		
with Positive Return	6	
with Negative Return	7	
with Zero Return	1	

### ICB Industry Classification

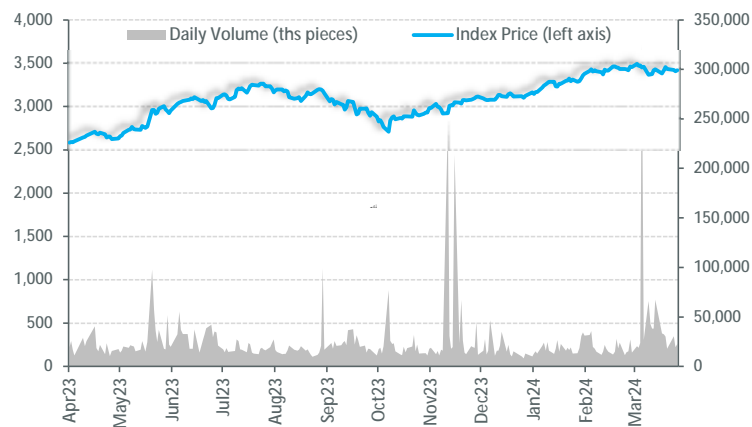
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	4	185.6 ▲	31.6
15 - Telecommunications	----	----	----
20 - Health Care	1	1.9 ▼	0.3
30 - Financials	5	350.4 ▲	59.7
31 - Banks	----	----	----
35 - Real Estate	----	----	----
40 - Consumer Discretionary	1	13.9 ▲	2.4
45 - Consumer Staples	1	11.5 ▲	2.0
50 - Industrials	2	23.3 ▼	4.0
55 - Basic Materials	----	----	----
60 - Energy	----	----	----
65 - Utilities	----	----	----
Total	14	586.6	100.0

► Market Capitalization Change from 29/12/2023

### Key Index Characteristics

ISIN Code	GRI99145A005
Trading Codes (GR) / (EN)	ΔEA DEA
Reuters Code	.DEA
Bloomberg Code	DEA
Launch Date / Base Date Price	13/02/09 5,000
Index Type	Market Index
Capitalization Type	Total Mkt Capitalization
Capping	No
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----

### Index Prices & Liquidity Levels

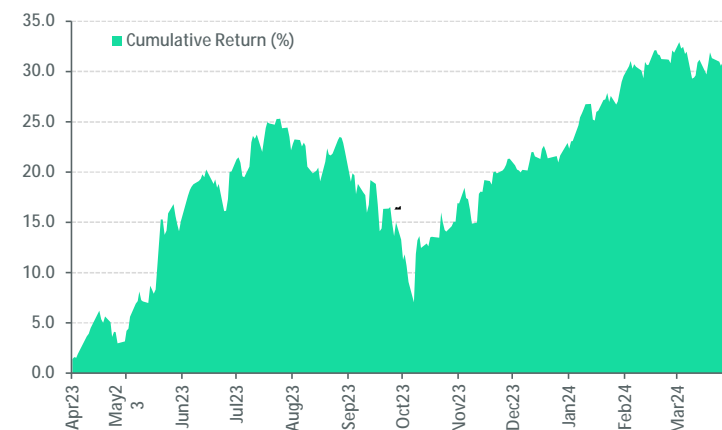


### Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	19
Index Constituents Capitalisation (€ mil)	79,039.9
% of the ATHEX Cap	80.3%
Index Capitalisation (€ mil)	44,201.0
<b>Constituent Sizes (Cap in € mil)</b>	
Average	1,768.0
Largest	4,705.1
Smallest	117.8
Median	1,099.8
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	47.6%
Top 10 Holdings	80.7%
Index Trading Velocity	33.5%
Average Index Spread	0.212%
Average Daily Trade Value (€ mil.)	205.9
% of the ATHEX A.D.T.V.	85.1%

### Index Prices & Returns

	28.03.24	29.12.23	29.09.23	31.03.23
Index Prices	3,420.41	3,122.79	2,933.29	2,548.89
	1M	3M	6M	12M
Returns (%)	-1.24%	9.53%	16.61%	34.19%



### Index Monthly Activity

Index Returns (% Units)	-1.24%	-42.94
Max / Min Closing Price	3,490.83	3,365.62
Max / Min Daily Return	1.29%	-2.68%
Session with Positive / Negative Return	10	8

### Activity of Index Constituents

Share with the Best Performance	SAR	28.03%
Share with the Worst Performance	ELHA	-13.19%
<b>Number of Shares</b>		
with Positive Return	6	
with Negative Return	8	
with Zero Return	---	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	1	163.9 ▲	0.4
15 - Telecommunications	1	2,571.3 ▲	5.8
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	4	16,371.2 ▲	37.0
35 - Real Estate	1	572.6 ▼	1.3
40 - Consumer Discretionary	4	6,874.6 ▲	15.6
45 - Consumer Staples	2	4,566.0 ▲	10.3
50 - Industrials	4	2,680.1 ▲	6.1
55 - Basic Materials	2	360.6 ▲	0.8
60 - Energy	2	2,544.5 ▲	5.8
65 - Utilities	4	7,496.1 ▲	17.0
<b>Total</b>	<b>25</b>	<b>44,201.0</b>	<b>100.0</b>

► Market Capitalization Change from 29/12/2023

### Index Volatility

	28.03.24	29.12.23	29.09.23	30.06.23
30days Annualized	14.2%	8.6%	21.7%	26.3%
60days Annualized	12.8%	17.2%	18.5%	20.7%

### Correlation between Indices

	FTSE	GD	FTSEM	FTSEA
FTSE/ATHEX LARGE CAP	100%			
ATHEX COMPOSITE	98.9%	100%		
FTSE/ATHEX MID CAP	76.7%	81.4%	100%	
FTSE/ATHEX MARKET	99.8%	99.1%	78.2%	100%

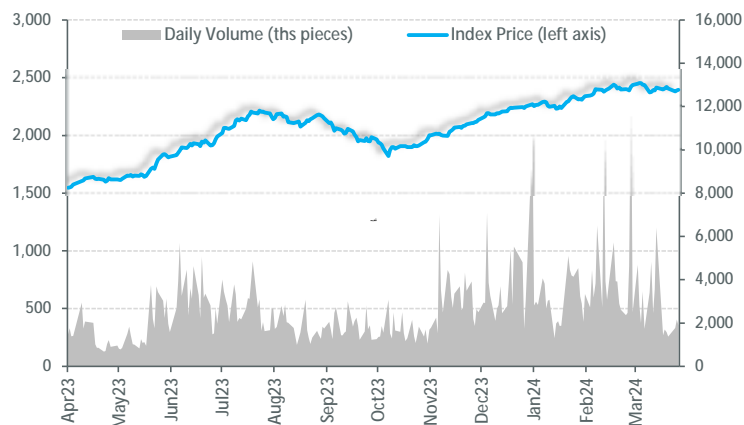
### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 NATIONAL BANK (CR)	9.2%	4,705.1	10.6%
2 CC HBC AG (CR)	0.2%	4,291.3	9.7%
3 EUROBANK HOLDINGS (CR)	6.5%	4,278.7	9.7%
4 PIRAEUS FINANCIAL HOLD (CR)	53.6%	3,974.1	9.0%
5 MYTILINEOS (CR)	3.1%	3,781.2	8.6%
6 ALPHA SERVICES HOLD (CR)	5.3%	3,413.3	7.7%
7 OPAP (CR)	3.5%	3,209.8	7.3%
8 JUMBO SA (CR)	2.1%	2,942.6	6.7%
9 OTE (CR)	2.9%	2,571.3	5.8%
10 PPC (CR)	2.4%	2,487.9	5.6%
<b>Total</b>	<b>88.7%</b>	<b>35,655.4</b>	<b>80.7%</b>

### Key Index Characteristics

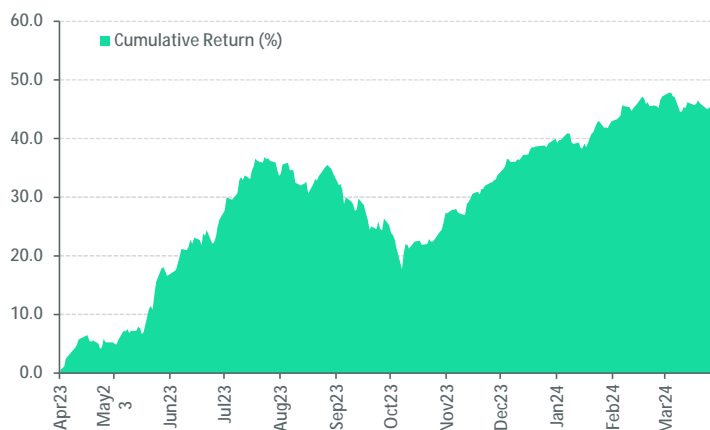
ISIN Code	GRI99201A006
Trading Codes (GR) / (EN)	FTSE FTSE
Reuters Code	.ATF
Bloomberg Code	FTATHEX
Launch Date / Base Date Price	23/09/97 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative Products	Futures & Options
Other Products	Exchange Trade Funds

### Index Prices & Liquidity Levels



### Index Prices & Returns

	28.03.24	29.12.23	29.09.23	31.03.23
Index Prices	2,393.63	2,250.81	1,985.63	1,537.65
Returns (%)	-1.15%	6.35%	20.55%	55.67%



### Index Volatility

	28.03.24	29.12.23	29.09.23	30.06.23
30days Annualized	12.2%	6.7%	18.3%	20.1%
60days Annualized	12.2%	13.7%	17.2%	16.7%

### Correlation between Indices

	FTSEM	FTSE	FTSEA	HELMSI
FTSE/ATHEX MID CAP	100%			
FTSE/ATHEX LARGE CAP	76.7%	100%		
FTSE/ATHEX MARKET	78.2%	99.8%	100%	
HELLENIC MID & SMALL	85.7%	88.1%	88.4%	100%

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 HELLENIC EXCHANGES-A.S.E. (CR)	7.4%	329.5	12.1%
2 INTRALOT (CR)	6.2%	324.6	11.9%
3 ADMIE (IPTO) HOLDING S.A. (CR)	4.2%	257.5	9.5%
4 INTRACOM HOLDINGS (CR)	6.2%	229.8	8.4%
5 INTRAKAT (CR)	20.5%	215.9	7.9%
6 P.P.A. S.A. (CR)	2.9%	187.2	6.9%
7 EPSILON NET (CR)	2.5%	182.1	6.7%
8 FOURLIS (CR)	1.8%	177.2	6.5%
9 IDEAL HOLDINGS (CR)	3.1%	165.8	6.1%
10 ENTERSOFT (CR)	36.4%	108.2	4.0%
Total	91.3%	2,177.8	80.0%

### Portfolio Analysis

Number of Constituents	20
No of Sectors in Index Composition	16
Index Constituents Capitalisation (€ mil)	6,487.3
% of the ATHEX Cap	6.6%
Index Capitalisation (€ mil)	2,721.3
<b>Constituent Sizes (Cap in € mil)</b>	
Average	136.1
Largest	329.5
Smallest	18.3
Median	104.4
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	49.9%
Top 10 Holdings	80.0%
Index Trading Velocity	32.8%
Average Index Spread	0.512%
Average Daily Trade Value (€ mil.)	12.4
% of the ATHEX A.D.T.V.	4.9%

### Index Monthly Activity

Index Returns (% Units)	-1.15%	-27.87
Max / Min Closing Price	2,452.40	2,373.06
Max / Min Daily Return	1.06%	-2.55%
Session with Positive / Negative Return	10	8

### Activity of Index Constituents

Share with the Best Performance	PPA	11.41%
Share with the Worst Performance	INTRK	-7.91%
<b>Number of Shares</b>		
with Positive Return	3	
with Negative Return	11	
with Zero Return	---	

### ICB Industry Classification

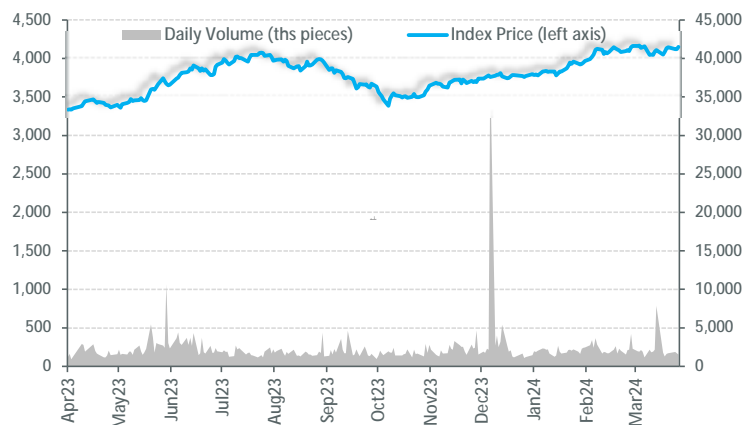
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	6	802.3 ▲	29.5
15 - Telecommunications	---	---	---
20 - Health Care	---	---	---
30 - Financials	1	329.5 ▲	12.1
31 - Banks	---	---	---
35 - Real Estate	2	103.2 ▼	3.8
40 - Consumer Discretionary	3	532.0 ▲	19.5
45 - Consumer Staples	1	100.6 ▲	3.7
50 - Industrials	4	551.6 ▲	20.3
55 - Basic Materials	1	18.3 ▼	0.7
60 - Energy	---	---	---
65 - Utilities	2	283.9 ▲	10.4
Total	20	2,721.3	100.0

► Market Capitalization Change from 29/12/2023

### Key Index Characteristics

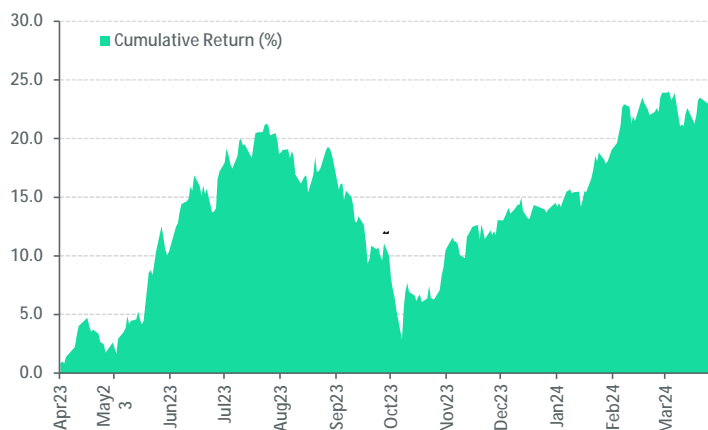
ISIN Code	GRI99202A004
Trading Codes (GR) / (EN)	FTSEM FTSEM
Reuters Code	.FTSEM
Bloomberg Code	.FTSEM
Launch Date / Base Date Price	03/12/99 1,000
Index Type	Investable
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative Products	---
Other Products	---

### Index Prices & Liquidity Levels



### Index Prices & Returns

	28.03.24	29.12.23	29.09.23	31.03.23
Index Prices	4,147.59	3,771.38	3,672.57	3,306.10
	1M	3M	6M	12M
Returns (%)	0.11%	9.98%	12.93%	25.45%



### Index Volatility

	28.03.24	29.12.23	29.09.23	30.06.23
30days Annualized	13.3%	9.7%	16.4%	19.4%
60days Annualized	12.2%	13.3%	14.1%	15.5%

### Correlation between Indices

	FTSED	GD	FTSE	FTSEM
FTSE/ATHEX HIGH DIVIDEND YIELD	100%			
ATHEX COMPOSITE	88.0%	100%		
FTSE/ATHEX LARGE CAP	84.7%	98.9%	100%	
FTSE/ATHEX MID CAP	81.4%	81.4%	76.7%	100%

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 TITAN CEMENT (CB)	4.2%	461.3	12.2%
2 HELLENIQ ENERGY (CR)	13.7%	392.7	10.4%
3 OPAP (CR)	25.7%	384.2	10.1%
4 MOTOR OIL (CR)	8.5%	380.3	10.0%
5 JUMBO SA (CR)	15.9%	358.4	9.5%
6 OTE (CR)	21.2%	345.0	9.1%
7 HELLENIC EXCHANGES-A.S.E. (CR)	3.3%	329.5	8.7%
8 AUTOHELLAS SA (CR)	0.7%	258.7	6.8%
9 INTRACOM HOLDINGS (CR)	2.8%	229.8	6.1%
10 P.P.A. S.A. (CR)	1.3%	187.2	4.9%
Total	97.2%	3,327.2	87.7%

### Portfolio Analysis

Number of Constituents	25
No of Sectors in Index Composition	19
Index Constituents Capitalisation (€ mil)	26,733.8
% of the ATHEX Cap	27.2%
Index Capitalisation (€ mil)	3,792.3
<b>Constituent Sizes (Cap in € mil)</b>	
Average	151.7
Largest	461.3
Smallest	2.6
Median	48.7
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	52.1%
Top 10 Holdings	87.7%
Index Trading Velocity	52.6%
Average Index Spread	1.137%
Average Daily Trade Value (€ mil.)	27.7
% of the ATHEX A.D.T.V.	3.8%

### Index Monthly Activity

Index Returns (% Units)	0.11%	4.40
Max / Min Closing Price	4,165.64	4,041.44
Max / Min Daily Return	1.24%	-2.82%
Session with Positive / Negative Return	13	5

### Activity of Index Constituents

Share with the Best Performance	PPA	11.41%
Share with the Worst Performance	INTRK	-7.91%
<b>Number of Shares</b>		
with Positive Return	5	
with Negative Return	9	
with Zero Return	---	

### ICB Industry Classification

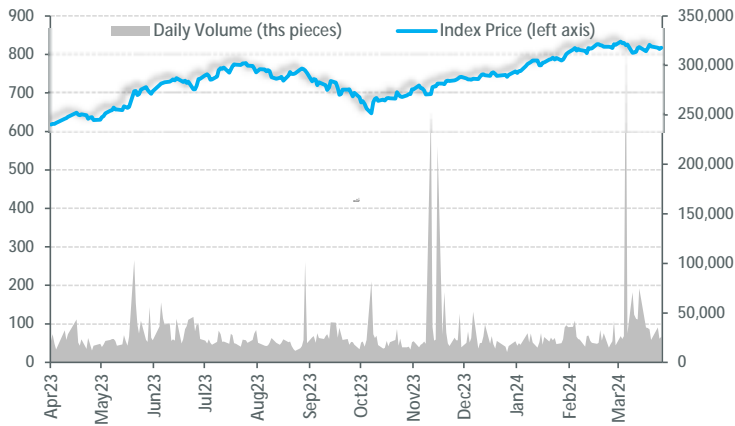
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	2	393.7 ▲	10.4
15 - Telecommunications	1	345.0 ▲	9.1
20 - Health Care	---	---	---
30 - Financials	3	357.5 ▲	9.4
31 - Banks	---	---	---
35 - Real Estate	2	46.7 ▲	1.2
40 - Consumer Discretionary	6	1,023.0 ▲	27.0
45 - Consumer Staples	---	---	---
50 - Industrials	8	831.9 ▲	21.9
55 - Basic Materials	1	21.6 ▼	0.6
60 - Energy	2	773.0 ▲	20.4
65 - Utilities	---	---	---
Total	25	3,792.3	100.0

► Market Capitalization Change from 29/12/2023

### Key Index Characteristics

ISIN Code	GRI99208A001
Trading Codes (GR) / (EN)	FTSED FTSED
Reuters Code	FTSED
Bloomberg Code	FTSED
Launch Date / Base Date Price	23/03/20 2,000
Index Type	Benchmark
Capitalization Type	Weight Mkt Capitalization
Capping	Every June and December at 10%
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative Products	---
Other Products	---

### Index Prices & Liquidity Levels

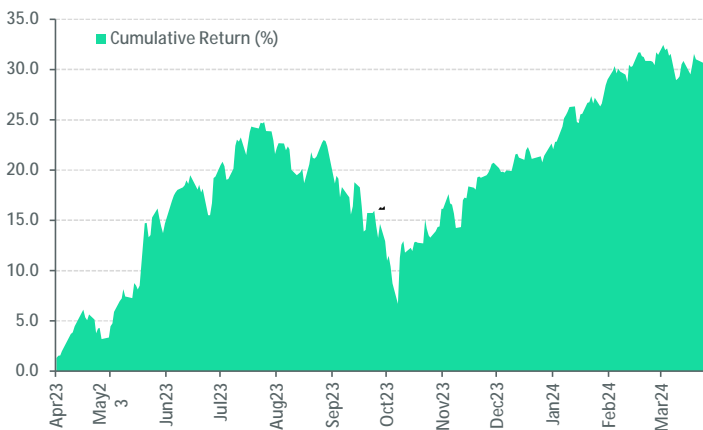


### Portfolio Analysis

Number of Constituents	85
No of Sectors in Index Composition	49
Index Constituents Capitalisation (€ mil)	87,027.4
% of the ATHEX Cap	88.4%
Index Capitalisation (€ mil)	50,003.2
<b>Constituent Sizes (Cap in € mil)</b>	
Average	588.3
Largest	5,941.5
Smallest	1.8
Median	49.2
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	47.2%
Top 10 Holdings	76.4%
Index Trading Velocity	31.7%
Average Index Spread	1.266%
Average Daily Trade Value (€ mil.)	220.1
% of the ATHEX A.D.T.V.	92.9%

### Index Prices & Returns

	28.03.24	29.12.23	29.09.23	31.03.23
Index Prices	817.46	746.82	700.27	609.98
	1M	3M	6M	12M
Returns (%)	-1.11%	9.46%	16.73%	34.01%



### Index Monthly Activity

Index Returns (% Units)	-1.11%	-9.20
Max / Min Closing Price	832.77	803.71
Max / Min Daily Return	1.17%	-2.62%
Session with Positive / Negative Return	10	8

### Activity of Index Constituents

Share with the Best Performance	QUAL	59.64%
Share with the Worst Performance	XYLEK	-14.77%
<b>Number of Shares</b>		
with Positive Return	6	
with Negative Return	8	
with Zero Return	---	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	11	988.6 ▲	2.0
15 - Telecommunications	2	2,588.3 ▲	5.2
20 - Health Care	2	65.6 ▲	0.1
30 - Financials	2	334.6 ▲	0.7
31 - Banks	4	17,267.1 ▲	34.5
35 - Real Estate	6	747.0 ▼	1.5
40 - Consumer Discretionary	13	7,503.7 ▲	15.0
45 - Consumer Staples	5	6,334.7 ▲	12.7
50 - Industrials	21	3,419.4 ▲	6.8
55 - Basic Materials	10	419.7 ▲	0.8
60 - Energy	3	2,554.5 ▲	5.1
65 - Utilities	6	7,780.0 ▲	15.6
<b>Total</b>	<b>85</b>	<b>50,003.2</b>	<b>100.0</b>

► Market Capitalization Change from 29/12/2023

### Index Volatility

	28.03.24	29.12.23	29.09.23	30.06.23
30days Annualized	13.7%	8.1%	20.7%	24.1%
60days Annualized	12.3%	16.5%	17.8%	19.1%

### Correlation between Indices

	FTSEA	GD	FTSE	FTSEM
FTSE/ATHEX MARKET	100%			
ATHEX COMPOSITE	99.1%	100%		
FTSE/ATHEX LARGE CAP	99.8%	98.9%	100%	
FTSE/ATHEX MID CAP	78.2%	81.4%	76.7%	100%

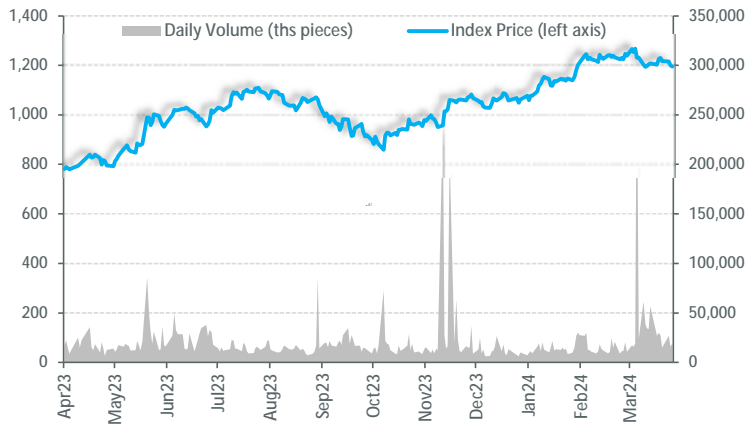
### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 CC HBC AG (CR)	0.2%	5,941.5	11.9%
2 NATIONAL BANK (CR)	8.6%	5,442.5	10.9%
3 EUROBANK HOLDINGS (CR)	6.1%	4,437.3	8.9%
4 PIRAEUS FINANCIAL HOLD (CR)	50.1%	3,974.1	7.9%
5 MYTILINEOS (CR)	2.9%	3,781.2	7.6%
6 ALPHA SERVICES HOLD (CR)	5.0%	3,413.3	6.8%
7 OPAP (CR)	3.2%	3,209.8	6.4%
8 JUMBO SA (CR)	2.0%	2,942.6	5.9%
9 OTE (CR)	2.7%	2,571.3	5.1%
10 PPC (CR)	2.3%	2,487.9	5.0%
<b>Total</b>	<b>83.0%</b>	<b>38,201.4</b>	<b>76.4%</b>

### Key Index Characteristics

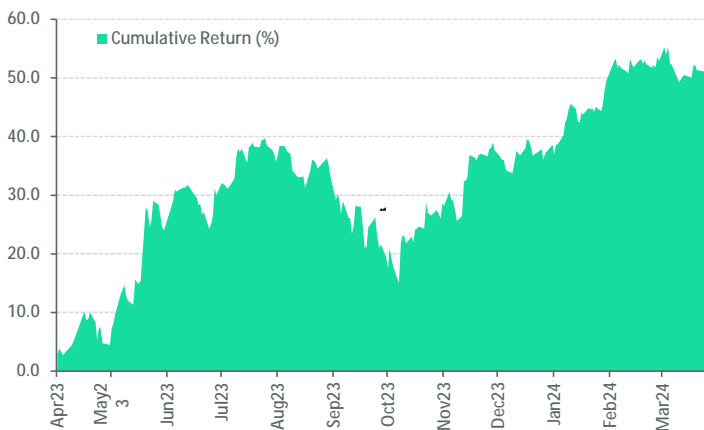
ISIN Code	GRI99204A000
Trading Codes (GR) / (EN)	FTSEA FTSEA
Reuters Code	.ATFMI
Bloomberg Code	FTSEA
Launch Date / Base Date Price	02/01/03 2,000
Index Type	Market Index
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative Products	----
Other Products	----

### Index Prices & Liquidity Levels



### Index Prices & Returns

	28.03.24	29.12.23	29.09.23	31.03.23
Index Prices	1,194.91	1,061.62	918.16	759.91
	1M	3M	6M	12M
Returns (%)	-4.23%	12.56%	30.14%	57.24%



### Index Volatility

	28.03.24	29.12.23	29.09.23	30.06.23
30days Annualized	19.5%	19.5%	33.3%	45.5%
60days Annualized	19.6%	28.6%	28.1%	37.9%

### Correlation between Indices

	DTR	GD	FTSE	FTSEA
FTSE/ATHEX BANKS	100%			
ATHEX COMPOSITE	88.7%	100%		
FTSE/ATHEX LARGE CAP	91.9%	98.9%	100%	
FTSE/ATHEX MARKET	91.0%	99.1%	99.8%	100%

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 NATIONAL BANK (CR)	12.3%	5,442.5	31.5%
2 EUROBANK HOLDINGS (CR)	8.7%	4,437.3	25.7%
3 PIRAEUS FINANCIAL HOLD (CR)	71.9%	3,974.1	23.0%
4 ALPHA SERVICES HOLD (CR)	7.1%	3,413.3	19.8%
<b>Total</b>	<b>100.0%</b>	<b>17,267.1</b>	<b>100.0%</b>

### Portfolio Analysis

Number of Constituents	4
No of Sectors in Index Composition	1
Index Constituents Capitalisation (€ mil)	21,941.5
% of the ATHEX Cap	22.3%
Index Capitalisation (€ mil)	17,267.1
<b>Constituent Sizes (Cap in € mil)</b>	
Average	4,316.8
Largest	5,442.5
Smallest	3,413.3
Median	4,205.7
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	100.0%
Top 10 Holdings	100.0%
Index Trading Velocity	64.0%
Average Index Spread	0.066%
Average Daily Trade Value (€ mil.)	153.5
% of the ATHEX A.D.T.V.	77.9%

### Index Monthly Activity

Index Returns (% Units)	-4.23%	-52.72
Max / Min Closing Price	1,267.72	1,193.62
Max / Min Daily Return	2.26%	-2.86%
Session with Positive / Negative Return	7	11

### Activity of Index Constituents

Share with the Best Performance	ETE	0.17%
Share with the Worst Performance	EUROB	-6.77%
<b>Number of Shares</b>		
with Positive Return	1	
with Negative Return	3	
with Zero Return	---	

### ICB Industry Classification

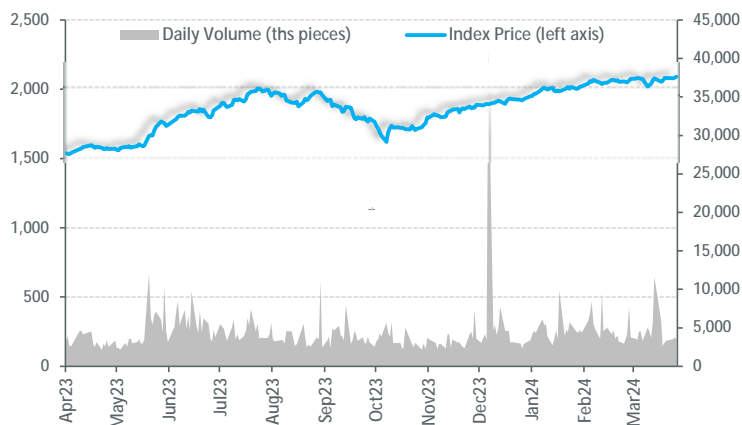
ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	---	---	---
15 - Telecommunications	---	---	---
20 - Health Care	---	---	---
30 - Financials	---	---	---
31 - Banks	4	17,267.1 ▲	100.0
35 - Real Estate	---	---	---
40 - Consumer Discretionary	---	---	---
45 - Consumer Staples	---	---	---
50 - Industrials	---	---	---
55 - Basic Materials	---	---	---
60 - Energy	---	---	---
65 - Utilities	---	---	---
<b>Total</b>	<b>4</b>	<b>17,267.1</b>	<b>100.0</b>

► Market Capitalization Change from 29/12/2023

### Key Index Characteristics

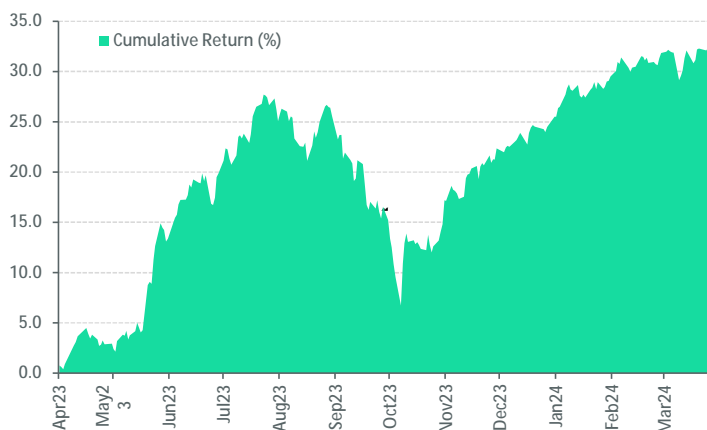
ISIN Code	GRI99138A000
Trading Codes (GR) / (EN)	ΔTP DTR
Reuters Code	.FTATBNK
Bloomberg Code	ASEDTR
Launch Date / Base Date Price	02/01/06 5,000
Index Type	Sector
Capitalization Type	Weight Mkt Capitalization
Capping	No
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative Products	---
Other Products	---

### Index Prices & Liquidity Levels



### Index Prices & Returns

	28.03.24	29.12.23	29.09.23	31.03.23
Index Prices	2,089.05	1,929.00	1,787.91	1,525.67
	1M	3M	6M	12M
Returns (%)	1.25%	8.30%	16.84%	36.93%



### Index Volatility

	28.03.24	29.12.23	29.09.23	30.06.23
30days Annualized	11.6%	9.2%	18.8%	20.6%
60days Annualized	10.3%	16.4%	16.8%	16.3%

### Correlation between Indices

	HELMSI	FTSE	FTSEM	FTSED
HELLENIC MID & SMALL	100%			
FTSE/ATHEX LARGE CAP	88.1%	100%		
FTSE/ATHEX MID CAP	85.7%	76.7%	100%	
FTSE/ATHEX HIGH DIVIDEND YIELD	90.2%	84.7%	81.4%	100%

### Top 10 Index Constituents (% of Mkt Cap)

Constituent	% Trade Val	Mkt Cap (€ mil)	Weight (%)
1 PPC (CR)	11.1%	1,567.5	7.8%
2 MYTILINEOS (CR)	14.1%	1,406.1	7.0%
3 GEK TERNA (CR)	7.3%	953.8	4.8%
4 TITAN CEMENT (CB)	2.6%	911.3	4.5%
5 INTRAKAT (CR)	5.7%	863.6	4.3%
6 TERNA ENERGY (CR)	8.3%	856.2	4.3%
7 HELLENIQ ENERGY (CR)	8.4%	853.2	4.2%
8 ELLAKTOR (CR)	1.6%	813.4	4.1%
9 MOTOR OIL (CR)	5.2%	806.3	4.0%
10 AEGEAN AIRLINES (CR)	7.3%	791.3	3.9%
Total	71.7%	9,822.7	48.9%

### Portfolio Analysis

Number of Constituents	30
No of Sectors in Index Composition	21
Index Constituents Capitalisation (€ mil)	38,911.2
% of the ATHEX Cap	39.5%
Index Capitalisation (€ mil)	20,079.0
<b>Constituent Sizes (Cap in € mil)</b>	
Average	669.3
Largest	1,567.5
Smallest	181.5
Median	731.7
<b>Constituent Weights (% of Mkt Cap)</b>	
Top 5 Holdings	28.4%
Top 10 Holdings	48.9%
Index Trading Velocity	16.1%
Average Index Spread	0.357%
Average Daily Trade Value (€ mil.)	44.9
% of the ATHEX A.D.T.V.	7.8%

### Index Monthly Activity

Index Returns (% Units)	1.25%	25.74
Max / Min Closing Price	2,089.05	2,018.17
Max / Min Daily Return	1.25%	-2.73%
Session with Positive / Negative Return	12	6

### Activity of Index Constituents

Share with the Best Performance	SAR	28.03%
Share with the Worst Performance	ELHA	-13.19%
<b>Number of Shares</b>		
with Positive Return	5	
with Negative Return	9	
with Zero Return	---	

### ICB Industry Classification

ICB Industry	No of Consts	Mkt Cap (€ mil)	Weight (%)
10 - Technology	3	1,452.3 ▲	7.2
15 - Telecommunications	---	---	---
20 - Health Care	---	---	---
30 - Financials	1	329.5 ▲	1.6
31 - Banks	---	---	---
35 - Real Estate	2	912.1 ▼	4.5
40 - Consumer Discretionary	4	2,426.3 ▲	12.1
45 - Consumer Staples	2	1,171.7 ▲	5.8
50 - Industrials	9	5,664.5 ▲	28.2
55 - Basic Materials	2	1,472.1 ▲	7.3
60 - Energy	2	1,659.6 ▲	8.3
65 - Utilities	5	4,991.0 ▲	24.9
Total	30	20,079.0	100.0

► Market Capitalization Change from 29/12/2023

### Key Index Characteristics

ISIN Code	GRI99304A008
Trading Codes (GR) / (EN)	HELMSI HELMSI
Reuters Code	.HELMSI
Bloomberg Code	HELMSI
Launch Date / Base Date Price	14/01/13 1,000
Index Type	Customized
Capitalization Type	Equal Weight Mkt Capitalization
Capping	Every June and December
Review	Every May and November
Calculation Frequency	Real Time every 30"
Derivative Products	---
Other Products	---



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